



# j-Bonds High/Low Report

High/Low for 09/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
09/02/2007	R153 jBond	8.0150	8.0250	0.12	0.00	0.00	0.00
09/02/2007	R157 jBond	7.6600	7.6700	0.13	0.00	0.00	0.00
09/02/2007	R186 jBond	7.3300	7.3450	0.20	0.00	0.00	0.00
09/02/2007	R194 jBond	8.7050	8.7550	0.57	0.00	0.00	0.00
09/02/2007	R196 jBond	8.5220	8.6000	0.92	0.00	0.00	0.00
09/02/2007	R201 jBond	7.6550	7.6650	0.13	0.00	0.00	0.00
09/02/2007	R203 jBond	7.5500	7.5600	0.13	0.00	0.00	0.00
09/02/2007	R204 jBond	7.5150	7.5250	0.13	0.00	0.00	0.00
09/02/2007	R206 jBond	7.6700	7.6800	0.13	0.00	0.00	0.00
09/02/2007	R207 jBond	7.4550	7.4650	0.13	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>